

Commodity Futures Trading Commission

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§ 21.01 Special calls for information on controlled accounts from futures commission merchants and introducing brokers.

Upon call by the Commission, each futures commission merchant and introducing broker shall file with the Commission the names and addresses of all persons who, by power of attorney or otherwise, exercise trading control over any customer's account in commodity futures on contract markets.

(Approved by the Office of Management and Budget under control number 3038-0009)

[46 FR 63036, Dec. 30, 1981, and 48 FR 35301, Aug. 3, 1983]

§ 21.02 Special calls for information on open contracts in accounts carried or introduced by futures commission merchants, members of contract markets, introducing brokers, and foreign brokers.

Upon special call by the Commission for information relating to futures and/or option positions held or introduced on the dates specified in the call, each futures commission merchant, member of a contract market, introducing broker, or foreign broker, and, in addition, for option information each contract market, shall furnish to the Commission the following information concerning accounts of traders owning or controlling such futures and/or option positions, except for accounts carried on a fully disclosed basis by another futures commission merchant, as may be specified in the call:

(a) The name, address, and telephone number of the person for whom each account is carried;

(b) The principal business or occupation of the person for whom each account is introduced or carried, as specified in the call;

(c) The type of each such account;

(d) The name, address and principal business or occupation of any person who controls the trading of each account;

(e) The name and address of any person having a financial interest of ten percent or more in each account;

(f) The number of open futures and/or option positions introduced or carried in each account, as specified in the call; and

(g) As applicable, the following identifying information:

(1) Whether a trader who holds commodity options is classified as a commercial or as a noncommercial for each commodity option;

(2) Whether the open commodity futures contracts are classified as speculative, spreading (straddling), or hedging; and

(3) Whether any of the accounts in question are omnibus accounts and, if so, whether the originator of the omnibus account is another futures commission merchant or foreign broker.

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§ 21.02a Special calls for machine-readable information.

(a) Upon special call by the Commission for information relating to futures and/or option positions held on the dates specified in the call, each futures commission merchant, member of a contract market and foreign broker shall furnish to the Commission in accordance with paragraph (b) of this section the following information concerning accounts of traders owning or controlling such futures and/or option position, except for accounts carried by another futures commission merchant on a fully disclosed basis, as may be specified in the call:

(1) Account number;

(2) The name and address of the person for whom each account is carried; and

(3) The number of open futures and/or options contracts carried in each account as specified in the call.

(b) Except as provided in paragraph (c), the information shall be furnished in the following form and manner:

(1) *Reporting medium.* Except as otherwise specifically approved by the Commission, information shall be provided on compatible data processing media.

(2) *File layout.* All required machine records shall be submitted together in a single file. Each record will be 80 characters long with a record type identifier in the first four positions and a record sequence identifier in the

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last eight positions. Specific record formats are a set of COBOL language record descriptions. Four records are defined as follows:

(i) Type 400A records are an identification record used to pass data specifying the firm that is reporting. One 400A record should be included in the file.

(ii) Type 410B and 411C records are account identification records. Type 410B records are used to furnish account numbers. A series of type 411C records are used to transmit the name and address of the accounts. A series of 411C records should follow each 410B record.

(iii) Type 520E records are open position records. A series of 520E records should follow the last 411C record for each account.

(3) The required record description is as follows:

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01 O-T-400A:
   05 O-T-RECORD-TYPE—PIC X(4) VALUE
     400A.
   05 O-T-REPORT-DATE—PIC X(6).
   05 O-T-REPORTING-FIRM-NAME—PIC
     X(55).
   05 FILLER—PIC X(7).
   05 O-T-SEQUENCE—PIC 9(8).
01 O-T-410B:
   05 O-T-RECORD-TYPE—PIC X(4) VALUE
     410B.
   05 O-T-ACCOUNT-NUMBER—PIC X(48).
   05 FILLER—PIC X(20).
   05 O-T-SEQUENCE—PIC 9(8).
01 O-T-520E:
   05 O-T-RECORD-TYPE—PIC X(4) VALUE
     520E.
   05 O-T-COMMODITY-ID—PIC X(6).
   05 O-T-DELIVERY-OR-EXPIRATION-
     MONTH—PIC X(4).
   05 O-T-PUT-OR-CALL-OPTION—PIC X.
   05 O-T-STRIKE-PRICE—PIC 9(8).
   05 O-T-OPEN-LONG-POSITION—PIC 9(8).
   05 O-T-OPEN-SHORT-POSITION—PIC
     X(8).
   05 FILLER—PIC X(33).
   05 O-T-SEQUENCE—PIC 9(8).
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(4) *Field definitions.* Field definitions for each record are as follows:

(i) *Record type identifier.* Unique identifier used by CFTC to transmit the format and implied meaning of data in a record. Valid values are 400A, 410B, 411C, and 520E.

(ii) *Report date.* This is the date specified in the call for which the futures commission merchant or member provides position information. Dates

should be encoded as six numeric characters—YYMMDD where YY is the last 2 digits of the year, MM is the month, and DD is the day of the month coded with a leading 0 for months and days 1–9.

(iii) *Reporting firm name.* The name of the firm which must respond to the Commission's call. The name of the firm is left justified in the field.

(iv) *Account number.* A unique identifier for each account reported to the Commission under the § 21.02a call. This can be any sequence of alphanumeric characters not to exceed 48 characters which are left justified in the field.

(v) *Name and address.* The name and address of the person (individual or firm) for whom the account is carried. No specific format is required. Information is encoded in columns 5 through 72 on the 411C records. One 411C record corresponds to one line of characters used by respondents to maintain customer name and address on their system. There is no limit on the number of 411C records which can be used to transmit the information.

(vi) *Commodity ID.* A 6-digit numeric sequence uniquely identifying a contract traded on a particular exchange. The 6-digit numbers will be supplied by the Commission in the special call.

(vii) *Year and month.* The year and month of delivery of the commodity specified in the futures contract, encoded as for characters YYMM. YY is the last two digits of the year and MM is the month, with a leading 0 for months 1–9.

If options information is being transmitted, this corresponds to the delivery month and year of the future upon which the option is traded or, in the case of options on physicals, the options expiration month and year.

(viii) *Put or call identifier.* If the 520E record is used to transmit futures data, this field is blank. For put options, encode this field with a "P," for call options a "C".

(ix) *Strike price.* For futures information, this field is blank. For options, the first position is a decimal indicator (D) and in the second through eighth positions the integer strike price (IIIIII). The value of the option strike price is computed IIIIII*EXP10)(–D).

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Thus, 30004375 is interpreted as $4375 * EXP10(-3) = 4.375 = 4\%$.

(x) *Open long (short) positions.* Total number of long (short) contracts in the commodity specified in the call that are open on the firm's books for a particular account as of the end of the trading day specified in the call. The field should be zero filled with right justified integers from 0 to 99999999.

(c) Response to special calls made pursuant to this section may be satisfied by responding as if the special call were issued under §21.02 of this chapter, or in machine-readable form in a manner other than that specified in paragraph (b), in the discretion of the Director of the Division of Economic Analysis, upon a showing that the futures commission merchant, member of a contract market, or foreign broker is not able technologically to provide the information in the form required by this section. Petitions for exemption under this paragraph must be filed sufficiently in advance of the date specified in the special call to provide the Director with a period for consideration of the petition which is reasonable under the circumstances.

[49 FR 1339, Jan. 11, 1984, as amended at 51 FR 4720, Feb. 7, 1986; 60 FR 54802, Oct. 26, 1995]

§21.03 Selected special calls—duties of foreign brokers, domestic and foreign traders, futures commission merchants, introducing brokers, and contract markets.

(a) For purposes of this section, the term "accounts of a futures commission merchant or foreign broker" means all open contracts and transactions in futures and options on the records of the futures commission merchant or foreign broker; the term "beneficial interest" means having or sharing in any rights, obligations or financial interest in any futures or options account; the term "customer" means any futures commission merchant, introducing broker, foreign broker, or trader for whom a futures commission merchant makes or causes to be made a futures or options contract. Paragraphs (e), (g) and (h) of this section shall not apply to any futures commission merchant or customer whose books and records are open at all

times to inspection in the United States by any representative of the Commission.

(b) It shall be unlawful for a futures commission merchant to open a futures or options account or to effect transactions in futures or options contracts for an existing account, or for an introducing broker to introduce such an account, for any customer for whom the futures commission merchant or introducing broker is required to provide the explanation provided for in §15.05(c) of this chapter until the futures commission merchant or introducing broker has explained fully to the customer, in any manner the futures commission merchant or introducing broker deems appropriate, the provisions of this section.

(c) Upon a determination by the Commission that information concerning accounts may be relevant information in enabling the Commission to determine whether the threat of a market manipulation, corner, squeeze, or other market disorder exists in any contract market, the Commission may issue a call for information from a futures commission merchant or customer pursuant to the provisions of this section.

(d) In the event the call is issued to a foreign broker or foreign trader, its agent, designated pursuant to §15.05 of this chapter, shall, if directed, promptly transmit calls made by the Commission pursuant to this section by telex or a similarly expeditious means of communication.

(e) The futures commission merchant, introducing broker, or customer to whom the special call is issued must provide to the Commission the information specified below for the commodity, contract market, and delivery months or option expiration dates named in the call. Such information shall be filed at the place and within the time specified by the Commission.

(1) For each account of a futures commission merchant, introducing broker, or foreign broker, including those accounts in the name of the futures commission merchant or foreign broker, on the dates specified in the call issued pursuant to this section, a futures commission merchant, introducing broker, or foreign broker shall